



January 17, 2017

## **CME Group Clears Daily Record 1 Trillion in Mexican Peso Interest Rate Swaps**

CHICAGO, Jan. 17, 2017 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, announced today that it cleared a record 1 trillion in Mexican peso (MXN) interest rate swaps in a single day, January 12, 2017, an equivalent of more than \$47 billion in notional value. January 12 cleared notional surpassed the previous record of MXN 659 billion (\$32 billion) set on December 16, 2016.

"We are pleased that global market participants continue to turn to our OTC cleared swaps solution as their preferred venue to clear Mexican Peso TIE swaps," said Sean Tully, CME Group Global Head of Financial and OTC Products. "We continue to strive to provide efficiencies to this important marketplace, including the first cleared MXN compression cycle through TriOptima TriReduce, which removed more than 33,000 line items and reduced gross notional by MXN 6.23 trillion (\$331 billion) on market participants' balance sheets."

CME Clearing began offering Mexican peso interest rate swaps clearing in 2013. To date, nearly 120 market participants have cleared MXN swaps at CME, with a cleared notional of over MXN 57 trillion (\$3.1 trillion).

CME Group offers a global OTC clearing solution by offering the broadest IRS product scope with 19 cleared currencies available. More information can be found at [www.cmegroup.com/otc](http://www.cmegroup.com/otc).

As the world's leading and most diverse derivatives marketplace, CME Group ([www.cmegroup.com](http://www.cmegroup.com)) is where the world comes to manage risk. CME Group exchanges offer the widest range of global benchmark products across all major asset classes, including futures and options based on interest rates, equity indexes, foreign exchange, energy, agricultural products and metals. Around the world, CME Group brings buyers and sellers together through its CME Globex® electronic trading platform and its exchanges based in Chicago, New York and London. CME Group also operates one of the world's leading central counterparty clearing providers through CME Clearing and CME Clearing Europe, which offer clearing and settlement services across asset classes for exchange-traded and over-the-counter derivatives. CME Group's products and services ensure that businesses around the world can effectively manage risk and achieve growth.

CME Group is a trademark of CME Group Inc. The Globe Logo, CME, Globex and Chicago Mercantile Exchange are trademarks of Chicago Mercantile Exchange Inc. CBOT and the Chicago Board of Trade are trademarks of the Board of Trade of the City of Chicago, Inc. NYMEX, New York Mercantile Exchange and ClearPort are registered trademarks of New York Mercantile Exchange, Inc. COMEX is a trademark of Commodity Exchange, Inc. All other trademarks are the property of their respective owners. Further information about CME Group (NASDAQ: CME) and its products can be found at [www.cmegroup.com](http://www.cmegroup.com).

CME-G

To view the original version on PR Newswire, visit:<http://www.prnewswire.com/news-releases/cme-group-clears-daily-record-1-trillion-in-mexican-peso-interest-rate-swaps-300391979.html>

SOURCE CME Group

News Provided by Acquire Media